

**City of San Diego**  
**Office of the City Treasurer**  
**Investments Division**



<b>Portfolio Breakdown &amp; Statistics</b>	<b>As of</b>	<b>3/31/2008</b>
	<b><i>Liquidity</i></b>	<b><i>Core</i></b>
Portfolio Size	\$698,278,244	\$1,092,142,673
% of total pool	39.00%	61.00%
Portfolio Duration*	0.324	1.671
Index Duration*	0.371	1.672
% of index	87.33%	99.94%
Weighted Average Days to Maturity	118	636
Earned Income Yield	4.476%	7.980%

\* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.